

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	11/30/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$744,070,703	\$1,190,989,225
% of total pool	38.45%	61.55%
Portfolio Duration*	0.353	1.610
Index Duration*	0.373	1.730
% of index	94.64%	93.06%
Weighted Average Days to Maturity	129	639
Earned Income Yield	2.443%	5.270%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 12/1/08. After the trades settle, Core duration increases to 1.670.